

Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index NTR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index NTR is part of the Solactive ISS ESG Paris-Aligned Benchmark Index Series, which aims to track various size and regional segments of the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB9S5 / SLOB9S	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABEMN	Last Price	1349.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.08.2017
Index Members	814		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.31%	6.00%	11.39%	11.72%	8.92%	34.92%
Performance (p.a.)						4.45%
Volatility (p.a.)	13.37%	12.69%	12.05%	11.81%	12.10%	15.21%
High	1355.69	1355.69	1355.69	1355.69	1355.69	1402.20
Low	1292.62	1247.36	1177.88	1153.28	1177.88	812.90
Sharpe Ratio*	-0.55	1.81	1.73	0.70	1.34	0.05
Max. Drawdown	-4.65%	-4.65%	-5.07%	-8.50%	-5.07%	-31.81%
VaR 95 \ 99				-17.0% \ -27.5%		-23.6% \ -41.1%
CVaR 95 \ 99				-23.9% \ -32.2%		-37.1% \ -62.2%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- TWD 20.7%
- HKD 17.3%
- KRW 13.4%
- INR 13.0%
- Others 35.7%



COMPOSITION BY COUNTRIES

- TW 20.3%
- CN 16.7%
- KR 13.4%
- KY 13.2%
- Others 36.4%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.94%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.83%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.66%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	1.95%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.28%
PINDUODUO INC	PDD UW Equity	KY	USD	1.26%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.99%
MEITUAN	3690 HK Equity	KY	HKD	0.97%
MEDIATEK	2454 TT Equity	TW	TWD	0.93%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.91%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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